Available online at www.sciencedirect.com
SCIENCE DIRECT®
ELSEVIER
Journal of Banking & Finance 28 (2004) 3187–3194
Journal of BANKING & FINANCE
www.elsevier.com/locate/econbase

# Author Index

Agrawal, D., *see* Elton, E.J. 28 (2004) 2747
Alexander, C., Normal mixture diffusion with uncertain volatility: Modelling short- and long-term smile effects 28 (2004) 2957
Allayannis, G. and A. Mozumdar, The impact of negative cash flow and influential observations on investment–cash flow sensitivity estimates 28 (2004) 901
Allen, L., G. DeLong and A. Saunders, Issues in the credit risk modeling of retail markets 28 (2004) 727
Altman, E.I. and H.A. Rijken, How rating agencies achieve rating stability 28 (2004) 2679
Amato, J.D. and C.H. Furfine, Are credit ratings procyclical? 28 (2004) 2641
Amel, D., C. Barnes, F. Panetta and C. Salleo, Consolidation and efficiency in the financial sector: A review of the international evidence 28 (2004) 2493
Amihud, Y. and A. Wohl, Political news and stock prices: The case of Saddam Hussein contracts 28 (2004) 1185
Atanasova, C.V. and N. Wilson, Disequilibrium in the UK corporate loan market 28 (2004) 595
Avery, R.B., P.S. Calem and G.B. Canner, Consumer credit scoring: Do situational circumstances matter? 28 (2004) 835
Banasik, J., *see* Crook, J. 28 (2004) 857
Barnes, C., *see* Amel, D. 28 (2004) 2493
Barron, O.E. and J.M. Karpoff, Information precision, transaction costs, and trading volume 28 (2004) 1207
Bauer, W. and M. Ryser, Risk management strategies for banks 28 (2004) 331
Beccalli, E., Cross-country comparisons of efficiency: Evidence from the UK and Italian investment firms 28 (2004) 1363
Beck, T. and R. Levine, Stock markets, banks, and growth: Panel evidence 28 (2004) 423
Beine, M., Conditional covariances and direct central bank interventions in the foreign exchange markets 28 (2004) 1385
Benninga, S.Z. and C.M. Oosterhof, Hedging with forwards and puts in complete and incomplete markets 28 (2004) 1
Berlin, M. and L.J. Mester, Editorial: Retail credit risk management and measurement: An introduction to the special issue 28 (2004) 721
Bhabra, H.S., *see* Tirtiroglu, D. 28 (2004) 2237
Bolliger, G., The characteristics of individual analysts' forecasts in Europe 28 (2004) 2283
Bostic, R.W. and B.L. Robinson, The impact of CRA agreements on community banks 28 (2004) 3069
Bourghelle, D. and F. Declerck, Why markets should not necessarily reduce the tick size 28 (2004) 373
Brooks, R., R.W. Faff, D. Hillier and J. Hillier, The national market impact of sovereign rating changes 28 (2004) 233
Buch, C.M. and G. DeLong, Cross-border bank mergers: What lures the rare animal? 28 (2004) 2077
Calem, P.S., *see* Avery, R.B. 28 (2004) 835

doi:10.1016/S0378-4266(04)00172-4

Calem, P.S. and M. LaCour-Little, Risk-based capital requirements for mortgage loans 28 (2004) 647
Canner, G.B., *see* Avery, R.B. 28 (2004) 835
Cantor, R., Editorial: An introduction to recent research on credit ratings 28 (2004) 2565
Carow, K.A., S.R. Cox and D.M. Roden, Mutual holding companies: Evidence of conflicts of interest through disparate dividends 28 (2004) 277
Casu, B., C. Girardone and P. Molyneux, Productivity change in European banking: A comparison of parametric and non-parametric approaches 28 (2004) 2521
Cebenoyan, A.S. and P.E. Strahan, Risk management, capital structure and lending at banks 28 (2004) 19
Chang, S.-C., S.-S. Chen and Y. Liu, Why firms use convertibles: A further test of the sequential-financing hypothesis 28 (2004) 1163
Charoenwong, C., *see* Chung, K.H. 28 (2004) 2981
Charupat, N. and E.Z. Prisman, An essay on financial innovation: The case of instalment receipts 28 (2004) 129
Chatterjee, S., U.S. Dhillon and G.G. Ramírez, Debtor-in-possession financing 28 (2004) 3097
Chen, S.-S., *see* Chang, S.-C. 28 (2004) 1163
Christensen, J.H.E., E. Hansen and D. Lando, Confidence sets for continuous-time rating transition probabilities 28 (2004) 2575
Chung, K.H., C. Charoenwong and D.K. Ding, Penny pricing and the components of spread and depth changes 28 (2004) 2981
Cook, D.O., A. Hogan and R. Kieschnick, A study of the corporate governance of thrifts 28 (2004) 1247
Cooney Jr., J.W. and R.W. Sias, Informed trading and order type 28 (2004) 1711
Covrig, V. and L. Ng, Volume autocorrelation, information, and investor trading 28 (2004) 2155
Cowan, A.M. and C.D. Cowan, Default correlation: An empirical investigation of a subprime lender 28 (2004) 753
Cowan, C.D., *see* Cowan, A.M. 28 (2004) 753
Cox, S.R., *see* Carow, K.A. 28 (2004) 277
Crespí, R., M.A. García-Cestona and V. Salas, Governance mechanisms in Spanish banks. Does ownership matter? 28 (2004) 2311
Crook, J. and J. Banasik, Does reject inference really improve the performance of application scoring models? 28 (2004) 857
Cummins, J.D., M. Rubio-Misas and H. Zi, The effect of organizational structure on efficiency: Evidence from the Spanish insurance industry 28 (2004) 3113
Cuñado Eizaguirre, J., J. Gómez Biscarri and F. Pérez de Gracia Hidalgo, Structural changes in volatility and stock market development: Evidence for Spain 28 (2004) 1745
Dahlquist, M. and G. Robertsson, A note on foreigners' trading and price effects across firms 28 (2004) 615
Daníelsson, J., H.S. Shin and J.-P. Zigrand, The impact of risk regulation on price dynamics 28 (2004) 1069
Darrat, A.F., *see* Zhong, M. 28 (2004) 3037
Deaves, R., Data-conditioning biases, performance, persistence and flows: The case of Canadian equity funds 28 (2004) 673
Declerck, F., *see* Bourghelle, D. 28 (2004) 373
DeLong, G., *see* Allen, L. 28 (2004) 727
DeLong, G., *see* Buch, C.M. 28 (2004) 2077
Devos, E., *see* Tse, Y. 28 (2004) 63
Dhillon, U.S., *see* Chatterjee, S. 28 (2004) 3097
Dietsch, M. and J. Petey, Should SME exposures be treated as retail or corporate exposures? A comparative analysis of default probabilities and asset correlations in French and German SMEs 28 (2004) 773
Ding, D.K., *see* Chung, K.H. 28 (2004) 2981

Diro Ejara, D., and C. Ghosh, Underpricing and aftermarket performance of American depositary receipts (ADR) IPOs 28 (2004) 3151
Döbeli, B. and P. Vanini, An analysis of IMF-induced moral hazard 28 (2004) 2933
Elton, E.J., M.J. Gruber, D. Agrawal and C. Mann, Factors affecting the valuation of corporate bonds 28 (2004) 2747
Episcopos, A., The implied reserves of the Bank Insurance Fund 28 (2004) 1617
Ergungor, O.E., Market- vs. bank-based financial systems: Do rights and regulations really matter? 28 (2004) 2869
Escribano, A., *see* Pascual, R. 28 (2004) 107
Estrella, A., The cyclical behavior of optimal bank capital 28 (2004) 1469
Fabbri, D. and M. Padula, Does poor legal enforcement make households credit-constrained? 28 (2004) 2369
Faff, R.W., *see* Brooks, R. 28 (2004) 233
Feng, F., Q. Sun and W.H.S. Tong, Do government-linked companies underperform? 28 (2004) 2461
Fernández de Guevara, J., *see* Maudos, J. 28 (2004) 2259
Fleming, W.H. and J.L. Stein, Stochastic optimal control, international finance and debt 28 (2004) 979
François, P. and G. Hübner, Credit derivatives with multiple debt issues 28 (2004) 997
Frino, A., D. Johnstone and H. Zheng, The propensity for local traders in futures markets to ride losses: Evidence of irrational or rational behavior? 28 (2004) 353
Furfine, C.H., *see* Amato, J.D. 28 (2004) 2641
Garcia, P., *see* Pennings, J.M.E. 28 (2004) 951
García-Cestona, M.A., *see* Crespí, R. 28 (2004) 2311
Ghosh, C., *see* Diro Ejara, D. 28 (2004) 3151
Gibson, R. and N. Mougeot, The pricing of systematic liquidity risk: Empirical evidence from the US stock market 28 (2004) 157
Giesecke, K., Correlated default with incomplete information 28 (2004) 1521
Giesecke, K. and S. Weber, Cyclical correlations, credit contagion, and portfolio losses 28 (2004) 3009
Gilbert, R.A., D.C. Wheelock and P.W. Wilson, New evidence on the Fed's productivity in providing payments services 28 (2004) 2175
Girardone, C., *see* Casu, B. 28 (2004) 2521
Gogas, P., *see* Serletis, A. 28 (2004) 1961
Gómez Biscarri, J., *see* Cuñado Eizaguirre, J. 28 (2004) 1745
Grauer, R.R. and J.A. Janmaat, The unintended consequences of grouping in tests of asset pricing models 28 (2004) 2889
Gruber, M.J., *see* Elton, E.J. 28 (2004) 2747
Hakenes, H., Banks as delegated risk managers 28 (2004) 2399
Hannan, T.H. and R.A. Prager, The competitive implications of multimarket bank branching 28 (2004) 1889
Hansch, O., The cross-sectional determinants of inventory control and the subtle effects of ADRs 28 (2004) 1915
Hansen, E., *see* Christensen, J.H.E. 28 (2004) 2575
Harper, J.T., J. Johnston and J. Madura, Follow-on offerings 28 (2004) 251
Hegde, S.P. and J.B. McDermott, The market liquidity of DIAMONDS, Q's, and their underlying stocks 28 (2004) 1043
Hermes, N., *see* Lensink, R. 28 (2004) 553
Higgins, E.J. and J.R. Mason, What is the value of recourse to asset-backed securities? A clinical study of credit card banks 28 (2004) 875
Hillier, D., *see* Brooks, R. 28 (2004) 233
Hillier, J., *see* Brooks, R. 28 (2004) 233
Hogan, A., *see* Cook, D.O. 28 (2004) 1247
Hong, G., *see* Sarkar, S. 28 (2004) 499
Hübner, G., *see* François, P. 28 (2004) 997

Hull, J., M. Predescu and A. White, The relationship between credit default swap spreads, bond yields, and credit rating announcements 28 (2004) 2789
Humphrey, D.B. and B. Vale, Scale economies, bank mergers, and electronic payments: A spline function approach 28 (2004) 1671
G. Hwan Shin and J.W. Kolari, Do some lenders have information advantages? Evidence from Japanese credit market data 28 (2004) 2331
Jafry, Y. and T. Schuermann, Measurement, estimation and comparison of credit migration matrices 28 (2004) 2603
Jaggia, S. and S. Thosar, The medium-term aftermarket in high-tech IPOs: Patterns and implications 28 (2004) 931
Janmaat, J.A., *see* Grauer, R.R. 28 (2004) 2889
Jarnecic, E., *see* Kalev, P.S. 28 (2004) 1441
Jiang, L., *see* Wang, S.S. 28 (2004) 1273
Jiménez, G. and J. Saurina, Collateral, type of lender and relationship banking as determinants of credit risk 28 (2004) 2191
Johnston, J., *see* Harper, J.T. 28 (2004) 251
Johnstone, D., *see* Frino, A. 28 (2004) 353
Jokivuolle, E., *see* Peura, S. 28 (2004) 1801
Kalev, P.S., W.-M. Liu, P.K. Pham and E. Jarnecic, Public information arrival and volatility of intraday stock returns 28 (2004) 1441
Kalkbrener, M. and J. Willing, Risk management of non-maturing liabilities 28 (2004) 1547
Kanniainen, V. and C. Keuschnigg, Start-up investment with scarce venture capital support 28 (2004) 1935
Kao, C. and S.-T. Liu, Predicting bank performance with financial forecasts: A case of Taiwan commercial banks 28 (2004) 2353
Karpoff, J.M., *see* Barron, O.E. 28 (2004) 1207
Kavussanos, M.G. and I.D. Visvikis, Market interactions in returns and volatilities between spot and forward shipping freight markets 28 (2004) 2015
Kerkhof, J. and B. Melenberg, Backtesting for risk-based regulatory capital 28 (2004) 1845
Keuschnigg, C., *see* Kanniainen, V. 28 (2004) 1935
Khang, K. and T.-H.D. King, Return reversals in the bond market: Evidence and causes 28 (2004) 569
Kieschnick, R., *see* Cook, D.O. 28 (2004) 1247
King, T.-H.D., *see* Khang, K. 28 (2004) 569
Kiymaz, H., Cross-border acquisitions of US financial institutions: Impact of macroeconomic factors 28 (2004) 1413
Kolari, J.W., *see* Hwan Shin, G. 28 (2004) 2331
Konishi, M. and Y. Yasuda, Factors affecting bank risk taking: Evidence from Japan 28 (2004) 215
Kool, C.J.M. and D.L. Thornton, A note on the expectations hypothesis at the founding of the Fed 28 (2004) 3055
Kopecky, K.J. and D. VanHoose, A model of the monetary sector with and without binding capital requirements 28 (2004) 633
LaCour-Little, M., *see* Calem, P.S. 28 (2004) 647
Lando, D., *see* Christensen, J.H.E. 28 (2004) 2575
Lee, B.-S., O.M. Rui and S.S. Wang, Information transmission between the NASDAQ and Asian second board markets 28 (2004) 1637
Lekkos, I. and C. Milas, Time-varying excess returns on UK government bonds: A non-linear approach 28 (2004) 45
Lel, U., *see* Tirtiroglu, D. 28 (2004) 2237
Lensink, R. and N. Hermes, The short-term effects of foreign bank entry on domestic bank behaviour: Does economic development matter? 28 (2004) 553
Levine, R., *see* Beck, T. 28 (2004) 423
Lioui, A. and P. Poncet, General equilibrium real and nominal interest rates 28 (2004) 1569
Liu, S.-T., *see* Kao, C. 28 (2004) 2353

Liu, W.-M., *see* Kalev, P.S. 28 (2004) 1441
Liu, Y., *see* Chang, S.-C. 28 (2004) 1163
Löffler, G., An anatomy of rating through the cycle 28 (2004) 695
Löffler, G., Ratings versus market-based measures of default risk in portfolio governance 28 (2004) 2715
Madan, D.B., Monitored financial equilibria 28 (2004) 2213
Madura, J., *see* Harper, J.T. 28 (2004) 251
Mann, C., *see* Elton, E.J. 28 (2004) 2747
Mason, J.R., *see* Higgins, E.J. 28 (2004) 875
Maudos, J. and J. Fernández de Guevara, Factors explaining the interest margin in the banking sectors of the European Union 28 (2004) 2259
McDermott, J.B., *see* Hegde, S.P. 28 (2004) 1043
Megginson, W.L., A. Morgan and L. Nail, The determinants of positive long-term performance in strategic mergers: Corporate focus and cash 28 (2004) 523
Melenberg, B., *see* Kerkhof, J. 28 (2004) 1845
Mester, L.J., *see* Berlin, M. 28 (2004) 721
Milas, C., *see* Lekkos, I. 28 (2004) 45
Molyneux, P., *see* Casu, B. 28 (2004) 2521
Morgan, A., *see* Megginson, W.L. 28 (2004) 523
Moshirian, F., Editorial 28 (2004) 267
Moshirian, F., Financial services: Global perspectives 28 (2004) 269
Mougeot, N., *see* Gibson, R. 28 (2004) 157
Mozumdar, A., *see* Allayannis, G. 28 (2004) 901
Munk, C. and C. Sørensen, Optimal consumption and investment strategies with stochastic interest rates 28 (2004) 1987
Nail, L., *see* Megginson, W.L. 28 (2004) 523
Nayda, W.I., *see* Perli, R. 28 (2004) 789
Ng, L., *see* Covrig, V. 28 (2004) 2155
Norden, L. and M. Weber, Informational efficiency of credit default swap and stock markets: The impact of credit rating announcements 28 (2004) 2813
Olson, D., Have trading rule profits in the currency markets declined over time? 28 (2004) 85
Oosterhof, C.M., *see* Benninga, S.Z. 28 (2004) 1
Otero, R., *see* Zhong, M. 28 (2004) 3037
Ozkan, A. and N. Ozkan, Corporate cash holdings: An empirical investigation of UK companies 28 (2004) 2103
Ozkan, N., *see* Ozkan, A. 28 (2004) 2103
Padula, M., *see* Fabbri, D. 28 (2004) 2369
Panetta, F., *see* Amel, D. 28 (2004) 2493
Panigirtzoglou, N. and G. Skiadopoulos, A new approach to modeling the dynamics of implied distributions: Theory and evidence from the S&P 500 options 28 (2004) 1499
Pascual, R., A. Escribano and M. Tapia, Adverse selection costs, trading activity and price discovery in the NYSE: An empirical analysis 28 (2004) 107
Patel, A. and G.L. Shoesmith, Term structure linkages surrounding the Plaza and Louvre accords: Evidence from Euro-rates and long-memory components 28 (2004) 2051
Pennings, J.M.E. and P. Garcia, Hedging behavior in small and medium-sized enterprises: The role of unobserved heterogeneity 28 (2004) 951
Pérez de Gracia Hidalgo, F., *see* Cuñado Eizaguirre, J. 28 (2004) 1745
Perli, R. and W.I. Nayda, Economic and regulatory capital allocation for revolving retail exposures 28 (2004) 789
Perraudin, W. and A.P. Taylor, On the consistency of ratings and bond market yields 28 (2004) 2769
Petey, J., *see* Dietsch, M. 28 (2004) 773
Peura, S. and E. Jokivuolle, Simulation based stress tests of banks' regulatory capital adequacy 28 (2004) 1801

Pham, P.K., *see* Kalev, P.S. 28 (2004) 1441
Poncet, P., *see* Lioui, A. 28 (2004) 1569
Pong, S., M.B. Shackleton, S.J. Taylor and X. Xu, Forecasting currency volatility: A comparison of implied volatilities and AR(FI)MA models 28 (2004) 2541
Prager, R.A., *see* Hannan, T.H. 28 (2004) 1889
Predescu, M., *see* Hull, J. 28 (2004) 2789
Prisman, E.Z., *see* Charupat, N. 28 (2004) 129
Pritamani, M.D., D.K. Shome and V. Singal, Foreign exchange exposure of exporting and importing firms 28 (2004) 1697
Ramírez, G.G., *see* Chatterjee, S. 28 (2004) 3097
Renault, O. and O. Scaillet, On the way to recovery: A nonparametric bias free estimation of recovery rate densities 28 (2004) 2915
Reschreiter, A., Conditional funding costs of inflation-indexed and conventional government bonds 28 (2004) 1299
Rijken, H.A., *see* Altman, E.I. 28 (2004) 2679
Ringbom, S., O. Shy and R. Stenbacka, Optimal liquidity management and bail-out policy in the banking industry 28 (2004) 1319
Robertsson, G., *see* Dahlquist, M. 28 (2004) 615
Robinson, B.L., *see* Bostic, R.W. 28 (2004) 3069
Roden, D.M., *see* Carow, K.A. 28 (2004) 277
Rubio-Misas, M., *see* Cummins, J.D. 28 (2004) 3113
Ruckes, M., *see* von Rheinbaben, J. 28 (2004) 1597
Rui, O.M., *see* Lee, B.-S. 28 (2004) 1637
Ryser, M., *see* Bauer, W. 28 (2004) 331
Salas, V., *see* Crespí, R. 28 (2004) 2311
Salleo, C., *see* Amel, D. 28 (2004) 2493
Sapp, S., Are all Central Bank interventions created equal? An empirical investigation 28 (2004) 443
Sarkar, S. and G. Hong, Effective duration of callable corporate bonds: Theory and evidence 28 (2004) 499
Saunders, A., *see* Allen, L. 28 (2004) 727
Saurina, J., *see* Jiménez, G. 28 (2004) 2191
Scaillet, O., *see* Renault, O. 28 (2004) 2915
Schmit, M., Credit risk in the leasing industry 28 (2004) 811
Schuermann, T., *see* Jafry, Y. 28 (2004) 2603
Serletis, A. and P. Gogas, Long-horizon regression tests of the theory of purchasing power parity 28 (2004) 1961
Shackleton, M.B., *see* Pong, S. 28 (2004) 2541
Shackleton, M.B., A.E. Tsekrekos and R. Wojakowski, Strategic entry and market leadership in a two-player real options game 28 (2004) 179
Shestalova, V., *see* ten Raa, T. 28 (2004) 203
Shin, G.H. and J.W. Kolari, Do some lenders have information advantages? Evidence from Japanese credit market data 28 (2004) 2331
Shin, H.S., *see* Daníelsson, J. 28 (2004) 1069
Shoesmith, G.L., *see* Patel, A. 28 (2004) 2051
Shome, D.K., *see* Pritamani, M.D. 28 (2004) 1697
Shy, O., *see* Ringbom, S. 28 (2004) 1319
Sias, R.W., *see* Cooney Jr., J.W. 28 (2004) 1711
Singal, V., *see* Pritamani, M.D. 28 (2004) 1697
Skiadopoulos, G., *see* Panigirtzoglou, N. 28 (2004) 1499
Sørensen, C., *see* Munk, C. 28 (2004) 1987
Soto, G.M., Duration models and IRR management: A question of dimensions? 28 (2004) 1089
Stanhouse, B. and D. Stock, The impact of loan prepayment risk and deposit withdrawal risk on the optimal intermediation margin 28 (2004) 1825

Stein, J.L., *see* Fleming, W.H. 28 (2004) 979
Stenbacka, R., *see* Ringbom, S. 28 (2004) 1319
Stock, D., *see* Stanhouse, B. 28 (2004) 1825
Strahan, P.E., *see* Cebenoyan, A.S. 28 (2004) 19
Sturm, J.-E. and B. Williams, Foreign bank entry, deregulation and bank efficiency: Lessons from the Australian experience 28 (2004) 1775
Sun, Q., *see* Feng, F. 28 (2004) 2461
Sy, A.N.R., Rating the rating agencies: Anticipating currency crises or debt crises? 28 (2004) 2845
Tai, C.-S., Can bank be a source of contagion during the 1997 Asian crisis? 28 (2004) 399
Tapia, M., *see* Pascual, R. 28 (2004) 107
Taylor, A.P., *see* Perraudin, W. 28 (2004) 2769
Taylor, N., Trading intensity, volatility, and arbitrage activity 28 (2004) 1137
Taylor, S.J., *see* Pong, S. 28 (2004) 2541
ten Raa, T. and V. Shestalova, Empirical evidence on payment media costs and switch points 28 (2004) 203
Thomas, H. and Z. Wang, The integration of bank syndicated loan and junk bond markets 28 (2004) 299
Thornton, D.L., *see* Kool, C.J.M. 28 (2004) 3055
Thornton, D.L., The Fed and short-term rates: Is it open market operations, open mouth operations or interest rate smoothing? 28 (2004) 475
Thosar, S., *see* Jaggia, S. 28 (2004) 931
Tian, Y.S., Too much of a good incentive? The case of executive stock options 28 (2004) 1225
Tirtiroglu, D., H.S. Bhabra and U. Lel, Political uncertainty and asset valuation: Evidence from business relocations in Canada 28 (2004) 2237
Tong, W.H.S., *see* Feng, F. 28 (2004) 2461
Tse, Y. and E. Devos, Trading costs, investor recognition and market response: An analysis of firms that move from the Amex (Nasdaq) to Nasdaq (Amex) 28 (2004) 63
Tsekrekos, A.E., *see* Shackleton, M.B. 28 (2004) 179
Vale, B., *see* Humphrey, D.B. 28 (2004) 1671
VanHoose, D., *see* Kopecky, K.J. 28 (2004) 633
Vanini, P., *see* Döbeli, B. 28 (2004) 2933
Veld, C. and Y.V. Veld-Merkoulova, Do spin-offs really create value? The European case 28 (2004) 1111
Veld-Merkoulova, Y.V., *see* Veld, C. 28 (2004) 1111
Visvikis, I.D., *see* Kavussanos, M.G. 28 (2004) 2015
von Rheinbaben, J. and M. Ruckes, The number and the closeness of bank relationships 28 (2004) 1597
Wang, C., Futures trading activity and predictable foreign exchange market movements 28 (2004) 1023
Wang, C. and M. Yu, Trading activity and price reversals in futures markets 28 (2004) 1337
Wang, S.S., *see* Lee, B.-S. 28 (2004) 1637
Wang, S.S. and L. Jiang, Location of trade, ownership restrictions, and market illiquidity: Examining Chinese A- and H-shares 28 (2004) 1273
Wang, Z., *see* Thomas, H. 28 (2004) 299
Weber, M., *see* Norden, L. 28 (2004) 2813
Weber, S., *see* Giesecke, K. 28 (2004) 3009
Wheelock, D.C., *see* Gilbert, R.A. 28 (2004) 2175
White, A., *see* Hull, J. 28 (2004) 2789
Williams, B., *see* Sturm, J.-E. 28 (2004) 1775
Williams, J., Determining management behaviour in European banking 28 (2004) 2427
Willing, J., *see* Kalkbrener, M. 28 (2004) 1547
Wilson, N., *see* Atanasova, C.V. 28 (2004) 595
Wilson, P.W., *see* Gilbert, R.A. 28 (2004) 2175

Wohl, A., *see* Amihud, Y. 28 (2004) 1185
Wojakowski, R., *see* Shackleton, M.B. 28 (2004) 179
Xu, X., *see* Pong, S. 28 (2004) 2541
Yasuda, Y., *see* Konishi, M. 28 (2004) 215
Yeager, T.J., The demise of community banks? Local economic shocks are not to blame 28 (2004) 2135
Yu, M., *see* Wang, C. 28 (2004) 1337
Zhao, X., Why are some mutual funds closed to new investors? 28 (2004) 1867
Zheng, H., *see* Frino, A. 28 (2004) 353
Zhong, M., A.F. Darrat and R. Otero, Price discovery and volatility spillovers in index futures markets: Some evidence from Mexico 28 (2004) 3037
Zi, H., *see* Cummins, J.D. 28 (2004) 3113
Zigrand, J.-P., *see* Daníelsson, J. 28 (2004) 1069